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91-763

UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
 Washington, D.C. 20549
FORM 19b-4(e)

AUG 25 2006

**Information Required of a Self-Regulatory Organization Listing and Trading a New
 Derivative Securities Product Pursuant to Rule 19b-4(e) Under the Securities Exchange Act of 1934**

READ ALL INSTRUCTIONS PRIOR TO COMPLETING FORM

Part I Initial Listing Report

1. Name of Self-Regulatory Organization Listing New Derivative Securities Product:
NYSE Area, Inc.

2. Type of Issuer of New Derivative Securities Product (e.g., clearinghouse, broker-dealer, corporation, etc.):
Open-end Management Investment Company

3. Class of New Derivative Securities Product:
Investment Company Units

4. Name of Underlying Instrument:
MSCI US Mid Cap Growth Index

5. If Underlying Instrument is an Index, State Whether it is Broad-Based or Narrow-Based:
Broad-Based

6. Ticker Symbol(s) of New Derivative Securities Product:
VOT

7. Market or Markets Upon Which Securities Comprising Underlying Instrument Trades:
New York Stock Exchange, Nasdaq National Market, American Stock Exchange

8. Settlement Methodology of New Derivative Securities Product:
Regular way trades settle on T+3/Book entry only held in DTC.

9. Position Limits of New Derivative Securities Product (if applicable):
Not applicable.

Part II Execution

PROCESSED
SEP 06 2006
THOMSON FINANCIAL

The undersigned represents that the governing body of the above-referenced Self-Regulatory Organization has duly approved, or has duly delegated its approval to the undersigned for, the listing and trading of the above-referenced new derivative securities product according to its relevant trading rules, procedures, surveillance programs and listing standards.

Name of Official Responsible for Form:
Mary Yeager

Title:
Corporate Secretary

Telephone Number:
(212) 656-2062

Manual Signature of Official Responsible for Form:

Act	Securities Exchange Act of 1934
Section	19b-4
Rule	19b-4(e)
Public Availability:	AUGUST 25, 2006

August 24, 2006

Mary Yeager
Assistant Secretary

NYSE Arca, Inc.
11 Wall Street
New York, NY 10005



tel: 212.656.2062
fax: 212.656.3939
myeager@nyse.com

Via Overnight Mail

August 24, 2006

Ms. Gail Jackson
US Securities and Exchange Commission
Division of Market Regulation
Station Place – Building I
100F Street, N.E. – Room 6628
Washington, DC 20549

SECURITIES AND EXCHANGE COMMISSION
RECEIVED
AUG 25 2006
DIVISION OF MARKET REGULATION

Re: **Form 19b-4(e) – Vanguard Index Funds**

Dear Ms. Jackson:

Enclosed for filing pursuant to Section 19(b) of the Securities Exchange Act of 1934 and Rule 19b-4 thereunder, please find on original and nine copies of Form 19b-4(e) with respect to the following securities:

- Vanguard Index Funds, Vanguard Mid-Cap Value ETF (Ticker Symbol VOE); and
- Vanguard Index Funds, Vanguard Mid-Cap Growth ETF (Ticker Symbol VOT).

If you have any questions, please do not hesitate to call me at (212) 656-2062.

Sincerely,

A handwritten signature in black ink, appearing to read 'Mary Yeager', written over a horizontal line.

Mary Yeager
Enclosures

Act	Securities Exchange Act of 1934
Section	19b-4
Rule	19b-4(e)
Public Availability:	AUGUST 25, 2006

Cc: Tim Malinowski (NYSE Arca, Inc.)